

IN THE CLAIMS:

Please amend the claims to read as follows:

1. (Original) A method of filtering time series data comprising the steps of:

testing said data for decimal error;

testing said data for scaling error;

testing said data for domain error;

testing for credibility of said data that passes the tests for decimal error, scaling error and domain error by comparing nearby data in the time series.
2. (Previously presented) The method of claim 1 further comprising the step of detecting a monotonic series of quotes.
3. (Previously presented) The method of claim 1 further comprising the step of detecting a long series of repeated quotes.
4. (Previously presented) The method of claim 1 wherein the step of testing said data for decimal error comprises the step of testing if an absolute value of a difference between a new quote and a previous quote is close to a power of ten.
5. (Previously presented) The method of claim 4 wherein the step of testing said data for decimal error further comprises the step of testing if a time interval between the new quote and the previous quote is less than a predetermined time.
6. (Previously presented) The method of claim 5 wherein the predetermined time is 70 minutes.
7. (Previously presented) The method of claim 1 wherein the step of testing for decimal error comprises the steps of:

computing a corrected quote, and

testing the corrected quote for validity.

8. (Previously presented) The method of claim 1 wherein the step of testing for decimal error comprises the steps of:

computing a corrected quote,

testing the corrected quote for credibility, and

comparing the credibility of the corrected quote with the credibility of the original quote.

9. (Previously presented) The method of claim 1 wherein the step of testing said data for domain error comprises the step of testing for an illegal level of the time series data.

10. (Previously presented) The method of filtering time series data of claim 1 wherein a quote is tested relative to a series of quotes within a time window.

11. (Previously presented) A method of filtering time series data comprising the steps of:

testing said data for decimal error, and

testing for credibility of said data by comparing nearby data in the time series.

12. (Previously presented) The method of claim 11 further comprising the step of testing said data for at least one of scaling error and domain error.

13. (Previously presented) The method of claim 11 further comprising the step of detecting a monotonic series of quotes.

14. (Previously presented) The method of claim 11 further comprising the step of detecting a long series of repeated quotes.

15. (Previously presented) The method of claim 11 wherein a quote is tested relative to a series of quotes within a time window.

16. (Previously presented) The method of claim 11 wherein the step of testing said data for decimal error comprises the step of testing if an absolute value of a difference between a new quote and a previous quote is close to a power of ten.

17. (Previously presented) The method of claim 11 wherein the step of testing said data for decimal error further comprises the step of testing if a time interval between the new quote and the previous quote is less than a predetermined time.

18. (Previously presented) The method of claim 11 wherein the step of testing for decimal error comprises the steps of:

- computing a corrected quote, and
- testing the corrected quote for validity.

19. (Previously presented) The method of claim 11 wherein the step of testing for decimal error comprises the steps of:

- computing a corrected quote,
- testing the corrected quote for credibility, and
- comparing the credibility of the corrected quote with the credibility of the original quote.

20. (New) The method of claim 1 wherein the step of testing said data for scaling error comprises the steps of:

- testing if a ratio of a new quote and a previous quote lies within a predetermined range; and

- if the ratio does not lie within the predetermined range, changing the ratio by a power of ten until the changed ratio lies within the predetermined range.

21. (New) The method of claim 20 wherein the range is between $\sqrt{f_{.1}}$ and $\sqrt{f_{.0}}$.

22. (New) The method of claim 11 further comprising the step of testing for an illegal level of the time series data.

23. (New) The method of claim 11 further comprising the steps of:
testing if a ratio of a new quote and a previous quote lies within a predetermined range; and

if the ratio does not lie within the predetermined range, changing the ratio by a power of ten until the changed ratio lies within the predetermined range.

24. (New) The method of claim 23, wherein the range is between $\sqrt{0.1}$ and $\sqrt{10}$.